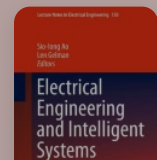


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Computations of Price Sensitivities After a Financial Market Crash

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especially relevant due to the globalization. Thus, to compute the price sensitivities in such a scenario is crucial. This paper is the first attempt to the best knowledge to address the computation of price sensitivities after a financial market crash occurs. Our method to tackle the problem is based on Malliavin calculus.

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